



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 24/11/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.10060	7.07240	0.39715	7.14490	7.0731	262,531
24/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.84900	8.87800	0.32772	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.84900	6.87800	0.42342	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.84900	4.87800	0.59806	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.84900	2.87800	1.01790	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
24/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.85000	0.87900	3.41176	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.19200	0.17000	11.45833	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.15100	1.12200	2.51955	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.15100	2.12200	1.34821	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.15100	3.12200	0.92034	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.44900	1.47800	2.00138	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.89900	8.92800	0.32588	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.89900	6.92800	0.42035	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.89900	4.92800	0.59196	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
24/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.89900	2.92800	1.00034	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.15500	0.13600	12.25806	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05400	0.06400	18.51852	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.10100	1.07200	2.63397	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.10100	2.07200	1.38030	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.10100	3.07200	0.93518	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.94900	8.97800	0.32406	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.94900	6.97800	0.41733	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.94900	4.97800	0.58598	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.94900	2.97800	0.98338	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	16,000
24/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.95000	0.97800	2.94737	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.12300	0.10500	14.63415	0.00000	0.0000	7,034
24/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07200	0.08300	15.27778	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.05100	1.02200	2.75928	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.05100	2.02200	1.41394	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.05100	3.02200	0.95051	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.99900	9.02800	0.32226	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.99900	7.02800	0.41434	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.99900	5.02800	0.58012	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.99900	3.02800	0.96699	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.99900	1.02800	2.90290	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.09400	0.07900	15.95745	0.00000	0.0000	250
24/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09300	0.10700	15.05376	0.00000	0.0000	100
24/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.00100	0.97200	2.89710	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.00100	1.97200	1.44928	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.00100	2.97200	0.96634	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	27,690
24/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.90000	0.92900	3.22222	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.04900	9.07800	0.32048	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.04900	7.07800	0.41141	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.04900	5.07800	0.57437	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.04900	3.07800	0.95113	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
24/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.04900	1.07800	2.76454	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.07400	0.06100	17.56757	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12300	0.13900	13.00813	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.95100	0.92200	3.04942	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.95100	1.92200	1.48642	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.95100	2.92200	0.98272	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.09900	9.12800	0.31872	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.09900	7.12800	0.40851	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.09900	5.12800	0.56874	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.09900	3.12800	0.93579	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.09900	1.12800	2.63876	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.05700	0.04600	19.29825	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.15600	0.17400	11.53846	0.00000	0.0000	3,500
24/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.90100	0.87300	3.10766	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.90100	1.87200	1.52551	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.90100	2.87200	0.99966	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.14900	9.17800	0.31697	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.14900	7.17800	0.40565	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.14900	5.17800	0.56322	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.14900	3.17800	0.92093	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
24/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.14900	1.17800	2.52393	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.04400	0.03500	20.45455	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.19300	0.21300	10.36269	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.85100	0.82300	3.29025	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.85100	1.82200	1.56672	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.85100	2.82200	1.01719	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.34900	9.37800	0.31019	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.34900	7.37800	0.39461	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.34900	5.37800	0.54216	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.34900	3.37800	0.86593	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.34900	1.37800	2.14974	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.36400	0.38900	6.86813	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.65200	0.62400	4.29448	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.65100	1.62200	1.75651	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.65100	2.62200	1.09393	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.29900	9.32800	0.31186	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.29900	7.32800	0.39731	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.29900	5.32800	0.54727	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.29900	3.32800	0.87905	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.29900	1.32800	2.23249	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	13,307
24/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.31800	0.34300	7.86164	0.00000	0.0000	48,000
24/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.70100	0.67300	3.99429	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.70100	1.67200	1.70488	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.70100	2.67200	1.07368	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
24/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.49900	1.52800	1.93462	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.39900	9.42800	0.30854	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.39900	7.42800	0.39194	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.39900	5.42800	0.53714	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.39900	3.42800	0.85319	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.39900	1.42800	2.07291	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	33,300
24/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.41000	0.43600	6.34146	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.60200	0.57400	4.65116	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.60100	1.57200	1.81137	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.60100	2.57200	1.11496	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.19900	1.22800	2.41868	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.74900	8.77800	0.33147	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.74900	6.77800	0.42969	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.74900	4.77800	0.61065	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.74900	2.77800	1.05493	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	14,644
24/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.75100	0.77900	3.72836	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.27300	0.24800	9.15751	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.25100	1.22200	2.31815	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.25100	2.22200	1.28832	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.25100	3.22200	0.89203	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.79900	8.82800	0.32958	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.79900	6.82800	0.42653	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.79900	4.82800	0.60429	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.79900	2.82800	1.03608	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.80000	0.82900	3.62500	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.23100	0.20800	9.95671	0.00000	0.0000	30,000
24/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.20100	1.17200	2.41465	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.20100	2.17200	1.31758	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.20100	3.17200	0.90597	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.19900	9.22800	0.31525	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.19900	7.22800	0.40283	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.19900	5.22800	0.55780	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.19900	3.22800	0.90653	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.03400	0.02700	20.58824	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.23300	0.25500	9.44206	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.80100	0.77300	3.49563	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.80100	1.77200	1.61022	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.80100	2.77200	1.03534	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.24900	9.27800	0.31355	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.24900	7.27800	0.40006	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.24900	5.27800	0.55249	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.24900	3.27800	0.89258	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.24900	1.27800	2.32186	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	2,040
24/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.27500	0.29800	8.36364	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.75100	0.72300	3.72836	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.75100	1.72200	1.65620	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.75100	2.72200	1.05416	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.94900	7.97800	0.36483	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.94900	5.97800	0.48748	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.94900	3.97800	0.73436	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.94900	1.97800	1.48794	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.05100	4.02200	0.71587	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.99900	2.02800	1.45073	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
24/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.39900	2.42800	1.20884	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.09900	2.12800	1.38161	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.44900	2.47800	1.18416	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	2,423
24/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.70100	0.72900	3.99429	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.79900	1.82800	1.61201	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
24/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.50500	0.53300	5.54455	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	15,000
24/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.69900	1.72800	1.70689	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
24/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	1,000
24/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.60300	0.63100	4.64345	0.00000	0.0000	500
24/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.89900	1.92800	1.52712	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
24/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.45700	0.48400	5.90810	0.00000	0.0000	0
24/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	6,534
24/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.19580	7.16540	0.42247	7.23900	7.1715	70,293
24/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05800	0.05400	6.89655	0.00000	0.0000	33,350
24/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.86200	0.88900	3.13225	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	340
24/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.90800	0.93500	2.97357	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06300	0.05900	6.34921	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.81700	0.84400	3.30477	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.33200	1.36100	2.17718	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	30,000
24/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.30500	3.33600	0.93797	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
24/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.29800	0.31600	6.04027	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19400	0.18100	6.70103	0.00000	0.0000	33,350
24/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.23600	1.26500	2.34628	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.44000	0.46100	4.77273	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.13600	0.12600	7.35294	0.00000	0.0000	12,000
24/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.47900	0.50100	4.59290	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.12500	0.11600	7.20000	0.00000	0.0000	871
24/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.51800	0.54100	4.44015	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.11400	0.10600	7.01754	0.00000	0.0000	500
24/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.26600	0.28300	6.39098	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.21200	0.19800	6.60377	0.00000	0.0000	7,500
24/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.18900	0.19900	5.29101	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.28500	0.26400	7.36842	0.00000	0.0000	4,780
24/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.36700	0.38600	5.17711	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.16300	0.15100	7.36196	0.00000	0.0000	65
24/11/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.21200	0.22200	4.71698	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.25800	0.23700	8.13953	0.00000	0.0000	500
24/11/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.00000	0.35100	100.00000	0.00000	0.0000	0
24/11/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00000	0.16600	100.00000	0.00000	0.0000	400
24/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.28500	7.25510	0.41043	7.29160	7.2916	18,349
24/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.26400	0.25200	4.54545	0.00000	0.0000	0
24/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.42900	0.44700	4.19580	0.00000	0.0000	0
24/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.24900	0.23700	4.81928	0.00000	0.0000	300
24/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.46400	0.48200	3.87931	0.00000	0.0000	0
24/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.28100	0.26900	4.27046	0.00000	0.0000	0
24/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.39600	0.41400	4.54545	0.00000	0.0000	0
24/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.68700	0.66300	3.49345	0.00000	0.0000	0
24/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.10200	0.10800	5.88235	0.00000	0.0000	0
24/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.38310	7.35200	0.42123	0.00000	0.0000	0
24/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.21500	0.20800	3.25581	0.00000	0.0000	0
24/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.88200	0.90600	2.72109	0.00000	0.0000	0
24/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.20600	0.19900	3.39806	0.00000	0.0000	0
24/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.92300	0.94700	2.60022	0.00000	0.0000	0
24/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.22500	0.21800	3.11111	0.00000	0.0000	0
24/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.84200	0.86600	2.85036	0.00000	0.0000	0
24/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.40730	9.37950	0.29552	0.00000	0.0000	0
24/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.69600	1.67600	1.17925	0.00000	0.0000	0
24/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.48900	1.49700	0.53727	0.00000	0.0000	0
24/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.67800	1.65800	1.19190	0.00000	0.0000	0
24/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.52100	1.52900	0.52597	0.00000	0.0000	0
24/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.71400	1.69300	1.22520	0.00000	0.0000	0
24/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.45700	1.46400	0.48044	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	7.10060	7.07240	0.39715	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.15540	0.13566	12.70270	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.05480	0.06326	15.43796	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.12265	0.10517	14.25194	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.07205	0.08277	14.87856	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.19164	0.16994	11.32331	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.04104	0.04754	15.83821	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.19580	7.16540	0.42247	0.00000	0.0000	20
24/11/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.34452	0.32156	6.66434	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.14872	0.15616	5.00269	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.31390	0.29175	7.05639	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.16810	0.17635	4.90779	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.37674	0.35303	6.29346	0.00000	0.0000	0
24/11/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.13094	0.13763	5.10921	0.00000	0.0000	0
24/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.27130	11.16990	0.89963	11.24500	11.1820	21,803
24/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
24/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.64200	0.73900	15.10903	0.00000	0.0000	0
24/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.59500	0.69100	16.13445	0.00000	0.0000	0
24/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	50
24/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.41380	11.30870	0.92082	11.33600	11.3360	20,676
24/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.21000	0.18300	12.85714	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.59600	0.67400	13.08725	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.19700	0.17100	13.19797	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.63300	0.71200	12.48025	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.22400	0.19500	12.94643	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.56000	0.63600	13.57143	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.36500	0.42900	17.53425	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.32900	0.28800	12.46201	0.00000	0.0000	870
24/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.21500	1.30900	7.73663	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.07900	0.06800	13.92405	0.00000	0.0000	870
24/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.74800	0.83100	11.09626	0.00000	0.0000	0
24/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.16200	0.14000	13.58025	0.00000	0.0000	150
24/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.54540	11.44240	0.89213	0.00000	0.0000	1,901
24/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.37300	0.34000	8.84718	0.00000	0.0000	0
24/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.67800	0.74800	10.32448	0.00000	0.0000	0
24/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.35800	0.32600	8.93855	0.00000	0.0000	0
24/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.71300	0.78400	9.95792	0.00000	0.0000	0
24/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.39000	0.35600	8.71795	0.00000	0.0000	0
24/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.64500	0.71400	10.69767	0.00000	0.0000	0
24/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08570	0.08490	0.93349	0.08596	0.0860	1,038
24/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00146	0.00108	26.02740	0.00000	0.0000	0
24/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00176	0.00218	23.86364	0.00000	0.0000	0
24/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00005	0.00003	40.00000	0.00000	0.0000	0
24/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01035	0.01113	7.53623	0.00000	0.0000	0
24/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00971	0.00891	8.23893	0.00000	0.0000	0
24/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
24/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08700	0.08620	0.91954	0.00000	0.0000	0
24/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00376	0.00336	10.63830	0.00000	0.0000	0
24/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00376	0.00416	10.63830	0.00000	0.0000	0
24/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00122	0.00107	12.29508	0.00000	0.0000	0
24/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01122	0.01187	5.79323	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01039	0.00967	6.92974	0.00000	0.0000	0
24/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00039	0.00047	20.51282	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.54790	9.47710	0.74152	9.51000	9.5000	11,462
24/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.65200	10.72300	0.66654	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.65200	8.72300	0.82062	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.65200	6.72300	1.06735	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.65200	4.72300	1.52623	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.65200	2.72300	2.67722	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.65200	1.72300	4.29782	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.65600	0.72600	10.67073	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.36400	0.30100	17.30769	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.34800	1.27700	5.26706	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.50200	2.57300	2.83773	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.70200	10.77300	0.66343	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.70200	8.77300	0.81590	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.70200	6.77300	1.05939	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.70200	4.77300	1.51000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.70200	2.77300	2.62768	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.70200	1.77300	4.17156	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.70500	0.77600	10.07092	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.32000	0.25800	19.37500	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.02200	0.03100	40.90909	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.29800	1.22700	5.46995	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.40200	11.47300	0.62270	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.40200	9.47300	0.75516	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.40200	7.47300	0.95920	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.40200	5.47300	1.31433	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.40200	3.47300	2.08701	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.40200	2.47300	2.95587	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.40200	1.47300	5.06419	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.41500	0.48300	16.38554	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.60200	0.53300	11.46179	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.30200	11.37300	0.62821	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.30200	9.37300	0.76328	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.30200	7.37300	0.97234	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.30200	5.37300	1.33912	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.30200	3.37300	2.15021	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.30200	2.37300	3.08427	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.30200	1.37300	5.45315	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	750
24/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.32400	0.39000	20.37037	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.70000	0.63100	9.85714	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.45200	10.52300	0.67930	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.45200	8.52300	0.84004	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.45200	6.52300	1.10043	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.45200	4.52300	1.59479	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.45200	2.52300	2.89560	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.45200	1.52300	4.88981	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.46200	0.53100	14.93506	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.55300	0.48500	12.29656	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.54800	1.47700	4.58656	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.55200	10.62300	0.67286	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.55200	8.62300	0.83022	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.55200	6.62300	1.08364	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.55200	4.62300	1.55975	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.55200	2.62300	2.78213	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.55200	1.62300	4.57474	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	375
24/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.55800	0.62800	12.54480	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.45800	0.39100	14.62882	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.44800	1.37700	4.90331	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.85200	10.92300	0.65426	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.85200	8.92300	0.80208	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.85200	6.92300	1.03619	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.85200	4.92300	1.46331	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.85200	2.92300	2.48948	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.85200	1.92300	3.83369	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.85400	0.92400	8.19672	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.19500	0.14400	26.15385	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.04700	0.06700	42.55319	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.14800	1.07700	6.18467	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.00200	11.07300	0.64534	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.00200	9.07300	0.78871	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.00200	7.07300	1.01400	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.00200	5.07300	1.41943	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.00200	3.07300	2.36509	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.00200	2.07300	3.54645	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.00300	1.07400	7.07876	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.09600	0.07100	26.04167	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.09800	0.14400	46.93878	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.99800	0.92800	7.01403	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.30200	10.37300	0.68919	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.30200	8.37300	0.85522	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.30200	6.37300	1.12663	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.30200	4.37300	1.65040	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.69800	1.62700	4.18139	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.35200	10.42300	0.68586	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.35200	8.42300	0.85010	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.35200	6.42300	1.11776	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.35200	4.42300	1.63143	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.35200	2.42300	3.01871	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.35200	1.42300	5.25148	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.36900	0.43600	18.15718	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.65100	0.58200	10.59908	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.64800	1.57700	4.30825	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.40200	10.47300	0.68256	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.40200	8.47300	0.84504	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.40200	6.47300	1.10903	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.40200	4.47300	1.61290	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.59800	1.52700	4.44305	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.75400	0.82500	9.41645	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	60
24/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.07600	0.05700	25.00000	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.12800	0.18000	40.62500	0.00000	0.0000	750
24/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.27600	0.21700	21.37681	0.00000	0.0000	0
24/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.02800	0.04000	42.85714	0.00000	0.0000	1,125
24/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.66630	9.59400	0.74796	9.62250	9.6225	11,312
24/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.21100	0.18800	10.90047	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.34500	0.39400	14.20290	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.19400	0.17300	10.82474	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.37800	0.42900	13.49206	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.22900	0.20400	10.91703	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.31300	0.36000	15.01597	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.18600	0.21700	16.66667	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.35200	0.31100	11.64773	0.00000	0.0000	10,429
24/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.81300	0.87700	7.87208	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.07900	0.07100	10.12658	0.00000	0.0000	14,937
24/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.90100	0.96700	7.32519	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	4,508
24/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.56300	0.62100	10.30195	0.00000	0.0000	0
24/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.12900	0.11500	10.85271	0.00000	0.0000	100
24/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.77560	9.70710	0.70072	9.72550	9.7255	5,820
24/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.36300	0.33300	8.26446	0.00000	0.0000	0
24/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.38700	0.42600	10.07752	0.00000	0.0000	0
24/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.34400	0.31500	8.43023	0.00000	0.0000	0
24/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.41800	0.45800	9.56938	0.00000	0.0000	0
24/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.38700	0.35200	9.04393	0.00000	0.0000	0
24/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.36100	0.39500	9.41828	0.00000	0.0000	0
24/11/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.94080	6.94390	0.04466	6.94500	6.9450	15,400
24/11/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.09500	0.09500	0.00000	0.00000	0.0000	0
24/11/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	0
24/11/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07300	0.07000	4.10959	0.00000	0.0000	0
24/11/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06400	0.06400	0.00000	0.00000	0.0000	200
24/11/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.95020	6.95180	0.02302	6.96000	6.9540	1,034
24/11/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.33500	0.33600	0.29851	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.08500	0.08400	1.17647	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.29700	0.29700	0.00000	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.09700	0.09500	2.06186	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.37500	0.37500	0.00000	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.07500	0.07300	2.66667	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.95360	6.96040	0.09779	0.00000	0.0000	70
24/11/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.42800	0.43200	0.93458	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.12400	0.12200	1.61290	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39000	0.39500	1.28205	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13600	0.13500	0.73529	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.46600	0.47100	1.07296	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.11200	0.11100	0.89286	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.95740	6.96340	0.08624	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.47400	0.47800	0.84388	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.16700	0.16500	1.19760	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43800	0.44200	0.91324	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.18100	0.17900	1.10497	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.51100	0.51500	0.78278	0.00000	0.0000	0
24/11/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.15400	0.15200	1.29870	0.00000	0.0000	0
24/11/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.42410	7.47590	0.69773	0.00000	0.0000	0
24/11/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.89600	0.92200	2.90179	0.00000	0.0000	0
24/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.77200	0.74600	3.36788	0.00000	0.0000	0
24/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.87400	0.90000	2.97483	0.00000	0.0000	0
24/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.80000	0.77400	3.25000	0.00000	0.0000	0
24/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.91800	0.94500	2.94118	0.00000	0.0000	0
24/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.74400	0.71900	3.36022	0.00000	0.0000	0
24/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.95000	6.97340	0.33669	0.00000	0.0000	400
24/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.75000	0.72700	3.06667	0.00000	0.0000	0
24/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.80000	0.77700	2.87500	0.00000	0.0000	0
24/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.70000	0.67700	3.28571	0.00000	0.0000	0
24/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.02820	7.05060	0.31872	0.00000	0.0000	0
24/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.16300	0.17100	4.90798	0.00000	0.0000	0
24/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.18500	0.17000	8.10811	0.00000	0.0000	0
24/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.14300	0.15100	5.59441	0.00000	0.0000	0
24/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.21500	0.20000	6.97674	0.00000	0.0000	0
24/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.18400	0.19900	8.15217	0.00000	0.0000	0
24/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.15600	0.14800	5.12821	0.00000	0.0000	0
24/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.17530	7.13130	0.61321	0.00000	0.0000	469
24/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.17700	0.14100	20.33898	0.00000	0.0000	0
24/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.05200	0.06000	15.38462	0.00000	0.0000	0
24/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.14200	0.11000	22.53521	0.00000	0.0000	0
24/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.06700	0.07900	17.91045	0.00000	0.0000	0
24/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.21400	0.17600	17.75701	0.00000	0.0000	0
24/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
24/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.27770	7.23210	0.62657	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.25200	0.22500	10.71429	0.00000	0.0000	0
24/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.22400	0.24300	8.48214	0.00000	0.0000	0
24/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.22800	0.20400	10.52632	0.00000	0.0000	0
24/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.25000	0.27200	8.80000	0.00000	0.0000	0
24/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.27900	0.25000	10.39427	0.00000	0.0000	0
24/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.20100	0.21800	8.45771	0.00000	0.0000	0
24/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,905.85000	13,811.37000	0.67943	0.00000	0.0000	0
24/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	405.90000	311.40000	23.28160	0.00000	0.0000	0
24/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
24/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	405.80000	311.40000	23.26269	0.00000	0.0000	0
24/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	405.90000	311.40000	23.28160	0.00000	0.0000	0
24/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2010	RAIN 2011/03/14			Foreign Exchange Future	14,100.60000	13,996.99000	0.73479	0.00000	0.0000	0
24/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	500.60000	397.20000	20.65521	0.00000	0.0000	0
24/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.20000	100.00000	0.00000	0.0000	0
24/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	500.60000	397.20000	20.65521	0.00000	0.0000	0
24/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.20000	100.00000	0.00000	0.0000	0
24/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	500.60000	397.20000	20.65521	0.00000	0.0000	0
24/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.20000	100.00000	0.00000	0.0000	0
24/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.06860	1.06280	0.54277	0.00000	0.0000	0
24/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.06920	0.06350	8.23699	0.00000	0.0000	0
24/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00060	0.00070	16.66667	0.00000	0.0000	0
24/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.02510	0.02080	17.13147	0.00000	0.0000	0
24/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.00650	0.00800	23.07692	0.00000	0.0000	0
24/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.11870	0.11300	4.80202	0.00000	0.0000	0
24/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00010	0.00020	100.00000	0.00000	0.0000	0
24/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.08690	1.07870	0.75444	0.00000	0.0000	0
24/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.05460	0.04900	10.25641	0.00000	0.0000	0
24/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.01770	0.02030	14.68927	0.00000	0.0000	0
24/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02990	0.02610	12.70903	0.00000	0.0000	0
24/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04300	0.04740	10.23256	0.00000	0.0000	0
24/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09260	0.08550	7.66739	0.00000	0.0000	0
24/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00570	0.00680	19.29825	0.00000	0.0000	0

**Future Open Interest** **442,578**

**Option Open Interest** **521,837**

**Total** **964,415**